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ABSTRACT:

PROBLEM TO BE SOLVED: To know the recent **economic** trends earlier by calculating itemized monthly data corresponding to demand items based upon monthly statistic data by using an estimation coefficient obtained by relating actual result values of the demand items constituting **GDP** statistics to actual result values of the monthly statistic data.

SOLUTION: A monthly GDP(Gross Domestic Product) generating device 1 is composed of a computer such as a personal computer and a workstation and judges the calculation of an adjusted value of monthly GDP or the calculation of a predicted value. When the adjusted value is calculated, it is judged whether or not the estimation coefficient is calculated and when so, an estimation coefficient calculation part 8 calculates an estimation coefficient by using a corrected monthly index and GDP statistics. Namely, the estimation coefficient calculation part 8 relates monthly indexes processed by demand items to GDP and calculates itemized monthly data corresponding to monthly GDP when the corrected monthly index is inputted.

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3.In the drawings, any words are not translated.

DETAILED DESCRIPTION

[Detailed Description of the Invention]
[0001]
[Field of the Invention] This invention relates to a monthly GDP listing device.
[0002]
[Description of the Prior Art] Although analysis of business is performed by various economic barometers from the former, especially the gross domestic product (GDP) is important also in these economic barometers. The Economic Planning Agency is the character system train announced quarterly, and this GDP is created by the international statistics creation criteria of national economic accounting (SNA). According to the GDP, "how economic conditions are as a whole" is shown, and the business analysis using this is very effective. However, GDP is a one-time index, upwards, since it is a track record value, it is further overdue in three months from the quarter for evaluation, and it will be released to them. Therefore, it is just always going to pose a problem in the economic world what value GDP announced next becomes. However, although whether the Economic Planning Agency's being related with GDP and the becoming information are released, not the all are released and GDP is a track record value to the last. For this reason, various kinds of research-study engines are going to predict from the former GDP announced in the past and GDP announced next based on other various economic barometers.
[0003]
[Problem(s) to be Solved by the Invention] However, each need item which constitutes GDP, and various economic barometers, such as a monthly index which various government offices announce, are directly difficult to be unrelated and to predict GDP correctly using other economic barometers of these. An economic barometer which can know an economic trend underfoot early more, and applies to GDP is demanded by on the other hand computing not in a quarter unit but in a shorter cycle like GDP. This invention was made in consideration of such the actual condition, and the 1st purpose is in offering the monthly GDP listing device which can compute monthly [as an economic barometer according to GDP / GDP] per moon. Moreover, the 2nd purpose is to offer the monthly GDP listing device which can compute monthly [GDP] so that a GDP track record may be predicted correctly.
[0004]
[Means for Solving the Problem] The 1st invention made in order to solve the above-mentioned technical problem is the monthly GDP listing device equipped with a monthly data calculation means classified by item to compute the monthly data classified by item corresponding to the need item based on the monthly statistical data given, by using the estimate multiplier obtained by correlation with the track record value of a need item and the track record value of a monthly statistical data which constitute GDP statistics. Since this invention established such a means, it makes it possible to compute monthly [as an economic barometer according to GDP / GDP] per moon. Next, the 2nd invention for technical-problem solution is the monthly GDP listing device equipped with a track record value correction means to arrange the concept on statistics with the track record value of a need item, and the track record value of a monthly statistical data, in the 1st above-mentioned invention. Since this invention established such

a means, it makes it possible to compute monthly [GDP] so that a GDP track record may be predicted correctly. Next, the 3rd invention for technical-problem solution is set to the 1st or 2nd above-mentioned invention. The track record adjustment device which adjusts the monthly data classified by item so that GDP statistics may be suited based on the track record value of a need item, and computes the monthly data classified by adjustment item, A prediction operation means to compute the monthly data classified by correction term eye by adding the difference of the monthly data classified by adjustment item of the previous month of the month for prediction, and the monthly data classified by item to the monthly data classified by item of the moon for prediction, It is the monthly GDP listing device equipped with a monthly GDP calculation means to compute monthly [GDP] as a forecast of the moon unit of GDP, based on the monthly data classified by correction term eye obtained by the prediction operation means. It can compute monthly [concerned / GDP] so that a GDP track record may be predicted correctly, while it can compute monthly [as an economic barometer according to GDP / GDP] per moon, since this invention established such a means.

[0005]

[Embodiment of the Invention] Hereafter, the gestalt of operation of this invention is explained. Monthly [in this operation gestalt / "monthly / GDP /"] is an economic barometer sequence according to GDP computed per moon based on a monthly index and a GDP track record value (GDP released from the Economic Planning Agency per quarter is hereafter meant when only calling it "GDP" or a "GDP track record"). Monthly [by which there are a forecast and an adjustment value in monthly / GDP /, and the GDP track record corresponding to the moon is computed in the unpublished condition / GDP] is a forecast. Monthly [as this forecast / GDP] serves as a value which predicts that monthly GDP track record, when a thing called monthly GDP is assumed. Moreover, monthly [as an adjustment value / GDP] is the value adjusted so that monthly [GDP] might suit GDP, after a GDP track record is released.

[0006] Moreover, a monthly index is monthly data which various government offices announce uniquely, for example, are the family income and expenditure survey of the Management and Coordination Agency, the consumer price index, the building-starts floor space of the Ministry of Construction, etc. Moreover, when calling it a monthly index with this operation gestalt, it is 3 1m. The monthly index reworked for the product of a hit house rent, the house rent concerned, and total floor area, the index created in order to compute monthly [, such as a time trend variable, / GDP] further, or monthly GDP calculation may be shown (such a case is also hereafter called "correction monthly index"). Monthly [this / GDP] is created by the equipment constituted as follows.

[0007] Drawing 1 is the block diagram showing the example of 1 configuration of the monthly GDP listing device concerning the gestalt of operation of this invention. The monthly GDP listing device 1 shown in this drawing is constituted so that it may compute monthly [as an adjustment value / GDP] from an estimate multiplier, a monthly index, and a GDP track record, while consisting of computers, such as a personal computer and a workstation, computing an estimate multiplier based on a monthly index and a GDP track record and computing monthly [as a forecast / GDP] based on the estimate multiplier concerned and a monthly index.

[0008] For this reason, the monthly GDP listing device 1 is equipped with the GDP season nature removal section 6 for reworking the monthly index season nature removal section 2 for reworking a monthly index, the statistics concept correction section 3, the statistics time series value correction section 4 and the time trend generation section 5, and a GDP track record, and the government consumption / public inventory calculation section 7. Furthermore, it has the monthly data calculation section 10 classified by item for computing the estimate multiplier calculation section 8 for computing and saving an estimate multiplier from the reworked monthly index and a GDP track record and the estimate multiplier preservation section 9, and monthly [GDP], the track record controller 11, the prediction operation part 12, the count result preservation section 13, and the monthly GDP calculation section 14. These each part 2-14 is functional implementation means by which hardware resources, such as CPU and memory, and software resources, such as a program and data, join together, and are realized.

[0009] Next, actuation of the monthly GDP listing device in this operation gestalt constituted as mentioned above is explained. Drawing 2 is the flow chart showing the processing in the monthly GDP listing device of this operation gestalt. As shown in this drawing and drawing 1 , with this operation gestalt, a monthly index and a GDP track record (it is also called GDP statistics) are reworked (s1, s2), and highly precise prediction of GDP is enabled by using these processing values (Correction GDP, correction monthly index) for monthly GDP calculation. About these processing processings, it mentions later and explains first how it computes monthly [GDP] here using the monthly index and GDP track record which were processed. First, adjustment value calculation and forecast calculation monthly [GDP] is judged (s3). When it is judged whether it computes an estimate multiplier further in being adjustment value calculation (s3) (s4) and it does not re-calculate an estimate multiplier, processing after step s6 is performed with the estimate multiplier saved in the estimate multiplier preservation section 9 (drawing 1). On the other hand, when computing an estimate multiplier, calculation (it is also called correlation with a monthly index and GDP statistics) of an estimate multiplier is performed in the estimate multiplier calculation section 8 (drawing 1) using the monthly index and GDP statistics which were reworked at steps s1 and s2 (s5). In addition, although he is trying to compute an estimate multiplier in an adjustment value calculation process, you may make it compute this multiplier independently with final monthly GDP calculation with this operation gestalt.

[0010] This "correlation with a monthly index and GDP statistics" is explained in detail. First of all, GDP is computed with the sum total of each need item which consists of private consumption, private housing investment, private sector capital investment, private inventory increases, government consumption, Government fixed capital formation, increase in public inventory, goods service export, and goods service import. Moreover, GDP will be divided into the real GDP showing the scale of the economic activity except a gone up part of the Title GDP and the prices showing the frame actually dealt with at the time if it says in more detail. At this time, the index which shows the rise of prices is called GDP deflator. There is relation to these three persons called real GDP =(nominal GDP / GDP deflator) x100.

[0011] Therefore, also in each above-mentioned need item, a title, parenchyma, and the item for every deflator exist, respectively. It is like nominal private consumption, real private consumption, private consumption deflator, etc. For example, Title GDP can be found if nominal private consumption, nominal private housing investment, nominal private sector capital investment, and .. are totaled. The same is said of the real GDP and a GDP deflator. If the need item more than a predetermined number can be found in the relation between a need item and GDP, and a list, all Titles GDP, the real GDP, and GDP deflators are computable in them with the relation between a title, parenchyma, and deflator. Processing of the above-mentioned step S5 creates the relational expression which can output the monthly data classified by item corresponding to monthly [GDP], when related attachment between the monthly index processed for every need item and GDP is performed and a correction monthly index is considered as an input by the estimate multiplier calculation section 8. This monthly data classified by item supports the need item in GDP.

[0012] Drawing 3 is drawing showing the need item and monthly index of GDP matched in order to compute monthly [GDP]. In this drawing, an item 21 is equivalent to the need item of GDP, and corresponds [as a result] to the monthly data classified by item. On the other hand, the item 22 shows the correction monthly index processed at step s1. An item 23 is information which shows how the statistics name and item 24 which are used for asking for the monthly index of an item 22 rework the source of the statistics, and items 25-28 rework the monthly index as an original statistical data. That is, items 22-28 show the information about a monthly index. In correlation processing of step s5, related attachment between need item - correction monthly indexes is performed according to the need item shown in drawing 3 using the estimating method of the least square method. For example, about the nominal private consumption Y of drawing 3 , and the correction household consumption expenditure X, when the least square method will be applied to each data by the 4th quarter from the first quarter in 1998 in 1990, it turns out that there is relation called Y=3.7236X-170683. In addition, although items other than a correction monthly index (correction household consumption expenditure) were also required in this case in fact to search for a need item (nominal private consumption), it was simplified on account of explanation here.

[0013] The nominal private consumption Y and the correction household consumption expenditure X are connected by the multiplier (estimate multiplier) "3.7236" obtained here and "170683." The above-mentioned relational expression is realized about the quarter. However, the nominal private consumption Y will be computed in this relation inputting the correction household consumption expenditure X, if monthly is realized. A forecast and an adjustment value monthly [GDP] are computed by processing further the monthly data classified by item, and a call (s6) and the monthly data classified by item in the numeric value computed in inputting this correction household consumption expenditure X into the relational expression consisting of an estimate multiplier (s7-s14).

[0014] That is, with this operation gestalt, the correction GDP track record and correction monthly index in the 1998 4th quarter are made to correspond for every need item from the 1990 first quarter, it estimates with the least square method, the estimate multiplier is computed by the estimate multiplier calculation section 8 in the relational-expression list for every item, and it stores in the estimate multiplier preservation section 9 (drawing 1 , drawing 2 : s5). In addition, a correction GDP track record is inputted into the estimate multiplier calculation section 8 from the GDP season nature removal section 6, and a correction monthly index is inputted into the estimate multiplier calculation section 8 from the statistics concept correction section 3, the statistics time series value correction section 4, and the time trend generation section 5.

[0015] Moreover, since the estimate multiplier is based on the data over the past long period, once it creates it, even if the multiplier same for the time being will be used for it, it does not produce gross errors. Therefore, the track record by the previous year is used, and he creates an estimate multiplier at the beginning of a fiscal year, and is trying to use the same estimate multiplier saved in the estimate multiplier preservation section 9 in the same fiscal year with this operation gestalt. Moreover, the general formula of the estimate type used with this operation gestalt although the above-mentioned example explained the case where it was simplified is $Y=a+bX1+cX2+dX3+eX4+fX5$. It becomes. At this time, it is correction monthly index X1 -X5. Each need item of the receiving correction GDP is as being shown in drawing 4 . In addition, a-f shows an estimate multiplier.

[0016] Drawing 4 is drawing showing the correspondence relation between the correction GDP for estimate multiplier calculation, and a correction monthly index. In addition, the automobile price and new car registration in drawing 3 serve as both result in drawing 4 . The total house rent amount of drawing 4 is also the product of the house rent (1m3 per house rent) of drawing 3 , and a house rent (total floor area). Estimate multiplier a-f for every need item is computed from the relation shown in drawing 4 , and it is stored in the estimate multiplier calculation section 8. In addition, the correlation in this step S5 may use technique other than the least square method.

[0017] In step S5 of drawing 2 , if correlation with a correction monthly index and a need item (monthly data classified by item) is made in this way, correction monthly index X1 -X5 will be inputted into the monthly data calculation section 10 classified by item from the statistics concept correction section 3, the statistics time series value correction section 4, and the time trend generation section 5 (drawing 1). Furthermore, estimate multiplier a-f saved in the estimate multiplier preservation section 9 is used, and the monthly data classified by item based on the relational expression shown in above-mentioned drawing 4 are computed by the monthly data calculation section 10 classified by item, respectively (drawing 2 : S6). In addition, in this count, the monthly data classified by item are set to Y in relational expression. Next, by the flow of this processing, since an adjustment value is computed, based on a correction GDP track record (S2), the monthly data classified by item computed at step S6 are adjusted by the track record controller 11 (drawing 1) for every need item (drawing 2 : S7).

[0018] Drawing 5 is drawing showing the example which adjusts the monthly data classified by item in monthly [GDP]. The monthly data classified by item and the correction GDP track record about private consumption are shown by this drawing. In addition, the annually adjusted basis of each data in this drawing is carried out. In this adjustment processing, the average B for every quarter of the monthly data A classified by item is computed first, and a difference with the correction GDP track records C and B is computed as D. monthly decomposition processing of this difference is carried out so that a value may change smoothly for every month in a horizon from the 1990 first quarter to the 1998 4th quarter this operation gestalt. this operation gestalt -- this processing -- Bassey -- law was used. in addition, Bassey (BASSIE) -- law becomes development of Dr.Lewis Bassie/Director, Bureau of Economic and Businness Research, and University of Illinois (Economic Forecasting, New-York, 1958).

[0019] Next, the monthly data A classified by item are added to the value E by which monthly decomposition was carried out. In this way, the acquired value F is the monthly data F classified by adjustment item which adjusted the monthly data classified by item so that a GDP track record might be suited. In addition, if the quarterly average value G of each monthly data F classified by adjustment item is taken, it turns out that it is in agreement with the correction GDP track record C.

[0020] In this way, although all the values based on the monthly index for computing monthly [GDP] were computed, with a monthly index, there is an uncomputable item (government consumption, increase in public inventory) among the need items of GDP. The value (henceforth "track record division monthly data") corresponding to the monthly data classified by adjustment item of these items is computed based on a correction GDP track record (drawing 2 : S2) in government consumption / public inventory calculation section 7 (drawing 1) (drawing 2 : s8). this calculation -- each correction GDP track record of a horizon (from the 1990 first quarter to the 1998 4th quarter) -- Bassey -- it is because monthly division is carried out by law.

[0021] In addition, when calculating a forecast monthly [GDP], the corresponding GDP track record does not exist. In this case, it assumes that it is the value as the correction GDP track record (government consumption, increase in public inventory) of the known last with same GDP of degree quarter, monthly division including degree this quarter GDP is performed, and required government consumption of the moon and increase in public inventory are obtained.

[0022] It means that all items (monthly data classified by adjustment item and track record division monthly data) required at the above processing to compute monthly [GDP] were carried out. Among these, the monthly data classified by adjustment item are inputted into the monthly GDP calculation section 14 from the track record controller 11 (drawing 1), and track record division monthly data are inputted into the monthly GDP calculation section 14 from government consumption / public inventory calculation section 7. In the monthly GDP calculation section 14, the relation of the above-mentioned title and parenchyma, and deflator is used, and all the monthly GDP need items that are not computed in nominal monthly [GDP] and track record monthly [GDP] are computed first (drawing 2 : S9). Then, while nominal monthly [GDP] and track record monthly [GDP] are computed by the monthly GDP need item having been added (S10), a monthly GDP deflator is computed (S11).

[0023] Drawing 6 is drawing showing the monthly GDP calculation processing in the monthly GDP calculation section. In this way, it is outputted by a screen display of the computed adjustment value monthly [GDP] being carried out from a display, and being printed from a printer. Moreover, since each value computed in the monthly GDP calculation section 14, the track record controller 11, and the government consumption / public inventory calculation section 7 uses for calculation of a forecast etc., it is saved by it in the count result preservation section 13.

[0024] Next, the case where prediction monthly [GDP] is chosen is explained in step S3 of drawing 2 . This is the case where monthly [in monthly / in January, 1999 / GDP / or February, 1999, and March / GDP] is predicted based on a monthly index, when GDP by for example, the 4th quarter is known in 1998. In this case, (drawing 2 : S3) first, the correction monthly index (S1) in the moon for prediction is inputted into the monthly data calculation section 10 (drawing 1) classified by item, and the monthly data classified by item based on estimate multiplier a-f of the estimate multiplier preservation section 9 are computed by this monthly data calculation section 10 classified by item (S12).

[0025] The monthly data classified by item of the computed moon for prediction are inputted into the prediction operation part 12. Here, the monthly data classified by adjustment item in the previous month of the month for prediction and the monthly data classified by item before adjustment are acquired from the count result preservation section 13 by the prediction operation part 12 (S13). When an adjustment value does not exist at this time, a forecast (the below-mentioned monthly data classified by correction

term eye) monthly [GDP] is used as monthly data classified by adjustment item the previous month.
[0026] Based on the monthly data classified by adjustment item of the previous month for prediction, and the monthly data classified by item, the monthly data classified by item of the moon for prediction are corrected by the prediction operation part 12 (S14). This correction is equivalent to adjustment of the monthly data classified by item based on the GDP track record in adjustment value calculation, and this adjusted value (monthly data classified by correction term eye) serves as a foundation of a monthly GDP forecast. The difference of the monthly data classified by adjustment item in the previous month and the monthly data classified by item is computed, and, specifically, the monthly data classified by correction term eye are computed by this difference being added to the monthly data classified by item of the moon for prediction. In addition, when predicting over two or more months, sequential use of the newly computed monthly data classified by correction term eye is carried out.
[0027] In this way, the computed monthly data classified by correction term eye are inputted into the monthly GDP calculation section 14 while they are saved in the count result preservation section 13. A forecast monthly [GDP] is computed and outputted the same with computing an adjustment value by replacing with the monthly data classified by adjustment item, and the monthly data classified by correction term eye being hereafter, used in the monthly GDP calculation section 14, (drawing 2 : S8-S11).
[0028] The above is processing of the monthly GDP listing device 1 except a correction monthly index and correction GDP calculation. Next, calculation of a correction monthly index and a correction GDP track record is explained.
[Calculation of correction GDP track record] correction GDP is the annually-adjusted-basis value of a seasonal adjustment. By performing such correction to a statistical data, comparison processing with the monthly index and GDP which are statistics different originally is enabled. In drawing 1 , this processing is performed in the GDP season nature removal section 6 by considering GDP as an input, and is shown by drawing 2 as processing of step S2.
[0029] Drawing 7 is drawing showing GDP and the monthly index before seasonal adjustment. In addition, with a seasonally adjusted figure, a seasonal factor is removed from an ordinary sequence. Since statistics of Y and X is not the same statistics, the seasonal variations in level differ every month, so that drawing 7 may show. For this reason, even if it calculates X to Y, with season nature fluctuation not removed, the seasonal variation of Y is not obtained. For this reason, X and the seasonally adjusted figure from which Y removed the seasonal variation are used. This season nature removal is performed for every need item. In addition, the seasonal preparation performed with this operation gestalt is "a census method X-11", and levels original data by carrying out by repeating the moving average fundamentally (the volume "the view of an economic barometer, usage", P316-P318, and on Bank of Japan economic-statistics study group, Toyo Keizai Shinpo-Sha, October 8, 1993 issue).
[0030] [Calculation of a correction monthly index]
(1) Also in calculation of a season nature removal correction monthly index, the same season nature removal as the above is performed. This is performed about all monthly index items in the monthly index season nature removal section 2. This point is shown in the item 25 of drawing 3 .
(2) About some items, statistics concept correction is made by the statistics concept correction section 3 among the monthly indexes with which statistics concept correction season nature removal was made. This is performed as adjustment of the imputation in consumer spending etc. The monthly index item by which this processing is carried out to the item 26 of drawing 3 is shown.
[0031] That is, if the concept on statistics of X and Y is not arranged beforehand, the relation from X to Y is the correction which noted the point which cannot be drawn simply. For example, the nominal private consumption (Y) of GDP statistics and the family income and expenditure survey (X) of a monthly index are not connected directly. "Imputation" is included in the concept of consumption of Y. That is, even if it is a privately-owned house, in Y, it thought that the house rent was paid, and it has added up expenditure of the part. Moreover, although allowance gold and donation from parents to a child are also appropriated for X as consumer spending, these are not added up in Y. "Statistics concept correction" adjusts the difference in such a concept beforehand.

[0032] First, what does not suit the concept of GDP statistics among all the consumer spending of the family income and expenditure survey in a monthly index is removed. Namely, correction household-consumption-expenditure (total amount) = all consumer spending-house rent (attributed rent of house is not contained) - It considers as automobile purchase expense-medical health service-donation golden-allowance gold. Since the thing and automobile purchase expense to which a statistics concept does not suit GDP of medical health service [the total house rent amount and] among the division items from all consumer spending are unreliable in "family-income-and-expenditure-survey" statistics, other things, donation gold, and allowance gold using a statistics index are not contained in GDP. Here, automobile purchase expense applies and asks new car registration for the price of an automobile using the statistics acquired from car dealer union. Moreover, it is asking for medical health service from treated the "payment decision amount of money" of payment fund news flash.
[0033] Next, it replaces with the house rent in which imputation is not included in order to unite with a GDP statistics concept, and the total house rent amount is called for so that attributed rent of house may be included. The total house rent amount is the product of a house rent (1m3 per house rent) and a house rent (total floor area), and each correction monthly index is called for. First, a total floor area makes a benchmark the housing gross floor area in a certain time standard criterion (years), by every month after the time standard criterion, applies the floor space (+ habitation industrial [only for habitation] concomitant use x0.7) of an establishment residence, and calculates the value of every month here. On the contrary, in every month before a time standard criterion, the floor space (+ habitation industrial [only for habitation] concomitant use x0.7) of an establishment residence is lengthened, and the value of every month is calculated. in addition -- this operation gestalt -- as the above-mentioned time standard criterion -- October, 1993 -- using -- the housing gross floor area in the time standard criterion -- 3,747,880,000 -- m2 it is .
[0034] On the other hand, it is 2 1m. He is trying for a hit house rent to lengthen the criteria house rent forward and backward with the consumer price index (house rent) on the basis of the "1m2 per house rent" in the above-mentioned time standard criterion. With this operation gestalt, 3494 yen (October, 1993) are used as the above-mentioned criteria house rent. In addition, as a correction monthly index, a house rent (1m2 per house rent) and a house rent (total floor area) are shown in drawing 3 , and the total house rent amount which is these products is shown in drawing 4 .
[0035] (3) About some items, correction of the statistics concept from a serial viewpoint is made by the statistics time series value correction section 4 among the monthly indexes with which statistics time series value correction season nature removal was made. The monthly index item by which this processing is carried out to the item 27 of drawing 3 is shown. In the case of statistics of a residence, this originates in how catching statistics being different by the establishment housing starts (Q) of the private housing investment (P) of GDP statistics, and monthly statistics (monthly index).
[0036] Drawing 8 is drawing showing the relation between private housing investment and establishment housing starts. That is, in P, after housing construction starts, it is calculated how far construction actually progressed and statistics is made corresponding to the amount of construction. Therefore, immediately after beginning to build a house, it is not in statistics, but if at least one half can do a house at the statistics period, the one half of all the amount of money will be added up. On the other hand, in statistics of Q, all the amount of money is simply added up in the phase which began to build a house.
[0037] Although all the amount of money gets in January in statistics of Q when a house will begin to be built in January, and construction progresses and it completes by the same Il Tempo till March as shown in drawing 8 for example, the amount of money is added up like January, February, and March in P. That is, there is a figure in January in Q statistics, and there will not be 2 or March. Then, a value is distributed in 1, 2, and March by taking the moving average for three months, and the statistics concept from a serial viewpoint is doubled with GDP.
[0038] (4) Deflator is also contained in the need item shown in correction drawing 3 by the time trend variable. How to make statistics from a monthly index and GDP, as for deflator differs. For example, the private consumption deflator of GDP is calculated with a Paasche formula, and the consumer-prices

index of a monthly index is calculated by the Laspeyres formula (the volume "the view of an economic barometer, usage", P324 and P323, and on Bank of Japan economic-statistics study group, Toyo Keizai Shinpo-Sha, October 8, 1993 issue). It is checked statistically that Paasche's index comes out lowness rather than Laspeyres indices (PASHIE bias). For this reason, about some need items, the time trend variable is added as a correction monthly index (item 28 of drawing 3). that is, the time trend variable is the same in the passage of time -- it is the variable which ****** and this variable is created by the time trend generation section 5 (drawing 1) as a part of correction monthly index based on the setting input from the outside.

[0039] Each correction explained above is performed in the monthly index season nature removal section 2 of the monthly GDP listing device 1, the statistics concept correction section 3, the statistics time series value correction section 4, and the time trend correction section 5, and is outputted to the estimate multiplier calculation section 8 or the monthly data calculation section 10 classified by item as a reworked monthly index in step 1 of drawing 2 .

[0040] As mentioned above, since the monthly GDP listing device concerning the gestalt of operation of this invention created the economic barometer which is equivalent to GDP based on a monthly index using the estimate multiplier which is the result of relating of the past GDP track record and a monthly index, it can compute monthly [as an economic barometer according to GDP / GDP] per moon. Moreover, with this operation gestalt, since it was made to perform various kinds of corrections to a monthly index and GDP, monthly [which will predict a GDP track record correctly / GDP] is computable.

[0041] That is, monthly [which is called for with this operation gestalt / GDP] is a synthetic index which shows a motion of monthly economy, synthesizes the movement toward various statistics with the scale according to GDP, and shows the trend of business underfoot exactly. Moreover, a trend underfoot can be grasped earlier than GDP. For example, although GDP announced on March 12, 1999 is the thing of the period from October to December, 98, when the same, monthly [GDP] is computable as a forecast till January, 99 one month after [for example,]. A monthly index is because it has already appeared all together till January, 99. Furthermore, compared with the index showing other synthetic business, for example, the diffusion index, an interpretation is easy. Analysis is possible in the same form as national income statistics. The contribution of foreign demand and domestic demand, the elongation of public need, etc. can be calculated, and it is turned out which section underfoot is moving business. Since an adjustment value is calculated further again so that it may be in agreement at GDP statistics and a quarter pace about the past data, the adjustment on statistics can be taken.

[0042] in addition, in the range which is not limited to the gestalt of each above-mentioned implementation, and does not deviate from the summary, many things are boiled and this invention can be deformed For example, although [drawing 1 / the output of the monthly index season nature removal section 2] inputted into the statistics concept correction section 3 and the statistics time series value correction section 4 As input/output relation of this part, the monthly index from the outside inputs into the statistics concept correction section and the monthly index season nature removal section, for example. It inputs into the statistics time series value correction section, and processes, and the output of the monthly index season nature removal section which considers a monthly index as an input processes the output of the statistics concept correction section in the monthly index season nature removal section, and you may make it turn into other outputs on the other hand. Moreover, as a program (software means) which a computer (computer) can be made to execute, the technique indicated in the operation gestalt is stored in storages, such as magnetic disks (a floppy disk, hard disk, etc.), optical disks (CD-ROM, DVD, etc.), and semiconductor memory, and can be transmitted by communication media and can also be distributed. In addition, the setting program which makes the count inside of a plane constitute the software means (for not only an executive program but a table and DS to be included) which a calculating machine is made to perform is also included in the program stored in a medium side. The computer which realizes this equipment reads the program recorded on the storage, and by the case, builds a software means by the setting program, and performs processing mentioned above by controlling actuation by this software means.

[0043]
[Effect of the Invention] As a full account was given above, according to this invention, the monthly GDP listing device which can compute monthly [as an economic barometer according to GDP / GDP] per moon can be offered. Moreover, according to this invention, the monthly GDP listing device which can compute monthly [GDP] so that a GDP track record may be predicted correctly can be offered.

[Translation done.]

* NOTICES *

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1.This document has been translated by computer. So the translation may not reflect the original precisely.
2.**** shows the word which can not be translated.
3.In the drawings, any words are not translated.

CLAIMS

[Claim(s)]
[Claim 1] The monthly GDP listing device characterized by having a monthly data calculation means classified by item to compute the monthly data classified by item corresponding to said need item based on the monthly statistical data given by using the estimate multiplier obtained by correlation with the track record value of a need item and the track record value of a monthly statistical data which constitute GDP statistics.
[Claim 2] The monthly GDP listing device according to claim 1 characterized by having a track record value correction means to arrange the concept on statistics with the track record value of said need item, and the track record value of said monthly statistical data.
[Claim 3] The track record adjustment device which adjusts said monthly data classified by item so that said GDP statistics may be suited based on the track record value of said need item, and computes the monthly data classified by adjustment item, A prediction operation means to compute the monthly data classified by correction term eye by adding the difference of the monthly data classified by adjustment item of the previous month of the month for prediction, and the monthly data classified by item to the monthly data classified by item of the moon for prediction, The monthly GDP listing device according to claim 1 or 2 characterized by having a monthly GDP calculation means to compute monthly [GDP] as a forecast of the moon unit of GDP, based on the monthly data classified by correction term eye obtained by said prediction operation means.

[Translation done.]